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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/01/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 18/01/2018 Foreign Exchange Future			12.19750		12.26790			0.0000	243,950,000.00	20,000	0
\$ / R On 19/01/2018 Foreign Exchange Future			12.20230		12.26790			0.0000	0.00	0	0
\$ / R On 25/01/2018 Foreign Exchange Future			12.20310		12.27720			0.0000	0.00	0	70
\$ / R On 31/01/2018 Foreign Exchange Future			12.21430		12.28900			0.0000	0.00	0	144,845
\$ / R On 01/02/2018 Foreign Exchange Future			12.21620		12.29090			0.0000	0.00	0	0
\$ / R On 02/02/2018 Foreign Exchange Future			12.21800		12.29290			0.0000	0.00	0	0
\$ / R On 06/02/2018 Foreign Exchange Future			12.22540		12.30060			0.0000	0.00	0	0
\$ / R On 08/02/2018 Foreign Exchange Future			12.22910		12.30450			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			12.23100		12.30650			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			12.23650		12.31230			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			12.23840		12.31420			0.0000	0.00	0	70
\$ / R On 15/02/2018 Foreign Exchange Future			12.24210		12.31810			0.0000	0.00	0	12
\$ / R On 16/02/2018 Foreign Exchange Future			12.24390		12.32000			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			12.26600		12.34160			0.0000	0.00	0	3,201
\$ / R On 01/03/2018 Foreign Exchange Future			12.26780		12.34330			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			12.26960		12.34510			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			12.29340		12.36780			0.0000	0.00	0	5,607
\$ / R On 19/03/2018 Foreign Exchange Future			12.30070		12.37480			0.0000	399,711,246.50	32,495	902,198
\$ / R On 29/03/2018 Foreign Exchange Future			12.31850		12.39260			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.36400		12.43890			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.36580		12.44070			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Future			12.37460		12.44950			0.0000	24,749.20	2	112
\$ / R	On	09/05/2018	Foreign Exchange Future			12.39040		12.46540			0.0000	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Future			12.39390		12.46900			0.0000	0.00	0	70
\$ / R	On	14/05/2018	Foreign Exchange Future			12.39910		12.47430			0.0000	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Future			12.40090		12.47600			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.42900		12.50430			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.46060		12.53600			0.0000	39,749,314.00	3,190	177,812
\$ / R	On	29/06/2018	Foreign Exchange Future			12.47990		12.55550			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.48510		12.56080			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.49220		12.56780			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.51670		12.59250			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.52370		12.59920			0.0000	0.00	0	1,000
\$ / R	On	25/07/2018	Foreign Exchange Future			12.52540		12.60090			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.53550		12.61110			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.54720		12.62290			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.55730		12.63310			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.58760		12.66350			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.61620		12.69230			0.0000	756,972.00	60	5,242
\$ / R	On	28/09/2018	Foreign Exchange Future			12.63470		12.71090			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.67990		12.75620			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.68650		12.76270			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.68970		12.76600			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.69790		12.77420			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.71090		12.78730			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.73870		12.81510			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.75670		12.83300			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.76160		12.83790			0.0000	0.00	0	11,000
\$ / R	On	31/12/2018	Foreign Exchange Future			12.78930		12.86570			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.86380		12.93990			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.92150		12.99730			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			13.07550		13.15010			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.39400		13.46630			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.75120		13.82770			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.84420		13.92220			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.94130		14.02080			0.0000	0.00	0	0
Total \$ / R Future												684,192,281.70	55,747	1,345,439
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Put			1,672.10710	1,742.500	16.04	1.0000	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.94	Call			0.00710	0.000	16.04	0.0000	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Call			0.00740	0.000	16.04	0.0000	0.00	0	0
\$ / R	On	18/01/2018	Foreign Exchange Option	13.90	Put			1,632.10740	1,702.500	16.04	1.0000	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Call			0.01450	0.000	49.15	0.0000	0.00	0	0
\$ / R	On	19/01/2018	Foreign Exchange Option	13.75	Put			1,482.11450	1,547.700	49.15	1.0000	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Put			1,622.90370	1,696.941	27.54	0.9997	0.00	0	0
\$ / R	On	25/01/2018	Foreign Exchange Option	13.90	Call			0.10370	0.041	27.54	0.0003	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Put			1,961.07300	2,035.743	23.72	0.9997	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/01/2018	Foreign Exchange Option	14.25	Call			0.07300	0.043	23.72	0.0003	0.00	0	29,000
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Put			176.57750	217.381	14.26	0.6654	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.36	Call			105.57750	71.681	14.26	0.3346	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Put			209.02020	253.989	14.46	0.7153	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.41	Call			88.02020	58.289	14.46	0.2847	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Call			17.97820	9.815	15.99	0.0622	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.80	Put			528.97820	595.516	15.99	0.9378	0.00	0	25,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Put			1,013.65500	1,087.228	19.31	0.9898	0.00	0	40,904
\$ / R	On	31/01/2018	Foreign Exchange Option	13.30	Call			2.65500	1.528	19.31	0.0102	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Call			155.82820	110.302	13.83	0.4607	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.25	Put			116.82820	146.002	13.83	0.5393	0.00	0	440
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Call			3.77570	2.152	18.65	0.0144	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.20	Put			914.77570	987.852	18.65	0.9856	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Call			121.56050	84.179	14.10	0.3781	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	12.32	Put			152.56050	189.879	14.10	0.6219	0.00	0	460
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			1,711.19010	1,785.805	22.62	0.9993	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			0.19010	0.105	22.62	0.0007	0.00	0	23,300
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Call			1.88970	1.102	19.98	0.0074	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.40	Put			1,112.88970	1,186.802	19.98	0.9926	0.00	0	168,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Put			1,611.28180	1,685.852	22.18	0.9989	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.90	Call			0.28180	0.152	22.18	0.0011	0.00	0	42,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Call			2.94720	1.691	19.11	0.0113	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.27	Put			983.94720	1,057.391	19.11	0.9887	0.00	0	2,883
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Call			3.16150	1.810	18.98	0.0121	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.25	Put			964.16150	1,037.510	18.98	0.9879	0.00	0	107,000
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Call			4.36070	2.479	18.38	0.0165	0.00	0	0
\$ / R	On	31/01/2018	Foreign Exchange Option	13.16	Put			875.36070	948.179	18.38	0.9835	0.00	0	19,500
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Put			3,499.36260	3,573.800	19.25	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.79	Call			0.26260	0.000	19.25	0.0000	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Put			3,589.40660	3,663.800	18.97	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.88	Call			0.30660	0.000	18.97	0.0000	0.00	0	773
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Put			3,229.25570	3,303.800	20.50	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.52	Call			0.15570	0.000	20.50	0.0000	0.00	0	2,723
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Call			51.93410	32.778	15.13	0.1714	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	12.57	Put			331.03410	386.578	15.13	0.8286	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Put			2,929.17630	3,003.800	21.90	1.0000	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	15.22	Call			0.07630	0.000	21.90	0.0000	0.00	0	242
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Call			8.09240	4.649	17.45	0.0292	0.00	0	0
\$ / R	On	01/02/2018	Foreign Exchange Option	13.04	Put			757.19240	828.449	17.45	0.9708	0.00	0	234
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Put			864.50690	936.899	18.11	0.9803	0.00	0	3,496
\$ / R	On	01/02/2018	Foreign Exchange Option	13.15	Call			5.40690	3.099	18.11	0.0197	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Put			230.18250	276.121	14.68	0.7133	0.00	0	0
\$ / R	On	02/02/2018	Foreign Exchange Option	12.43	Call			93.08250	64.121	14.68	0.2867	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Put			1,500.63870	1,575.312	19.96	0.9958	0.00	0	35,000
\$ / R	On	06/02/2018	Foreign Exchange Option	13.80	Call			1.23870	0.712	19.96	0.0042	0.00	0	0
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Call			8.72220	5.331	17.51	0.0287	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/02/2018	Foreign Exchange Option	13.20	Put			908.12220	979.931	17.51	0.9713	0.00	0	35,000
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			1.47260	0.882	19.99	0.0048	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,556.97260	1,631.782	19.99	0.9952	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			2,745.66210	2,821.014	26.32	0.9994	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.16210	0.114	26.32	0.0006	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			868.11150	938.882	17.24	0.9603	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			12.61150	7.982	17.24	0.0397	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			235.55590	277.825	14.41	0.6528	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			132.05590	98.825	14.41	0.3472	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,589.63090	1,664.857	19.52	0.9932	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			1.93090	1.357	19.52	0.0068	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			2.75520	1.912	18.82	0.0096	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,440.45520	1,515.411	18.82	0.9904	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			1,886.89500	1,962.398	20.71	0.9961	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			1.09500	0.798	20.71	0.0039	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			1,863.35770	1,938.880	20.18	0.9954	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			1.45770	0.980	20.18	0.0046	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			1,881.59360	1,957.126	20.07	0.9952	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			1.59360	1.026	20.07	0.0048	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			1,843.27600	1,917.290	19.00	0.9876	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			4.87600	3.290	19.00	0.0124	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,470.37980	1,542.197	18.25	0.9710	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			11.97980	8.197	18.25	0.0290	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			331.69270	375.316	14.52	0.6420	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			173.29270	141.316	14.52	0.3580	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,181.65690	1,250.381	17.70	0.9412	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			24.95690	18.182	17.70	0.0588	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			30.49460	22.460	17.41	0.0714	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,087.19460	1,154.660	17.41	0.9286	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,087.17010	1,154.441	17.46	0.9252	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			32.27010	24.041	17.46	0.0748	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			1,970.44580	2,042.815	18.61	0.9806	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			8.24580	6.215	18.61	0.0194	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.11650	0.089	24.90	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,125.31650	5,199.389	24.90	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.11400	0.087	24.90	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,135.31400	5,209.387	24.90	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.11900	0.091	24.90	0.0003	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			23.97080	27.644	12.72	0.0917	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			368.18940	322.568	13.59	0.5701	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			193.38940	221.868	13.59	0.4299	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			693.91910	749.213	16.02	0.7762	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			118.71910	99.913	16.02	0.2238	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,016.37930	4,090.240	24.90	0.9974	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			535.72080	586.143	15.37	0.7070	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			160.52080	136.843	15.37	0.2930	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			173.15520	147.959	15.20	0.3129	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			498.35520	547.259	15.20	0.6871	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			898.77080	828.344	12.72	0.9083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			63.59860	52.347	17.15	0.1266	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			341.69300	298.329	13.71	0.5407	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			216.89300	247.629	13.71	0.4593	0.00	0	46,750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,053.20860	2,125.399	18.49	0.9814	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			8.00860	6.099	18.49	0.0186	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			1.17930	0.940	24.90	0.0026	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			38.67250	30.615	17.81	0.0785	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			80.25220	66.592	16.73	0.1571	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			905.45220	965.892	16.73	0.8429	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			49.04470	40.011	17.63	0.0991	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,194.24470	1,259.311	17.63	0.9009	0.00	0	3,600
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,038.79860	1,101.647	17.15	0.8734	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			163.05680	188.392	13.42	0.3882	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			79.01080	65.527	16.75	0.1548	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			914.21080	974.827	16.75	0.8452	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,445.09240	1,512.774	17.93	0.9377	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			29.89240	23.474	17.93	0.0623	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,323.87250	1,389.915	17.81	0.9215	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,011.81330	1,074.217	17.07	0.8678	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,171.36530	2,243.976	18.60	0.9854	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			6.16530	4.676	18.60	0.0146	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,663.91010	1,733.804	18.13	0.9593	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			18.71010	14.504	18.13	0.0407	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			407.85680	359.092	13.42	0.6118	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,379.56250	1,446.400	17.87	0.9294	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			1,760.39020	1,831.017	18.22	0.9664	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			15.19020	11.717	18.22	0.0336	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,230.60380	2,303.391	18.65	0.9871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			5.40380	4.091	18.65	0.0129	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			66.61330	54.917	17.07	0.1322	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			35.74780	28.228	17.85	0.0732	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			1,886.74050	1,958.148	18.34	0.9739	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			11.54050	8.848	18.34	0.0261	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			27.03430	21.167	17.97	0.0569	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,492.23430	1,560.467	17.97	0.9431	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			34.36250	27.100	17.87	0.0706	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,596.81340	1,666.118	18.07	0.9536	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			24.43050	19.073	18.02	0.0519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,539.63050	1,608.373	18.02	0.9481	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			144.38720	122.704	15.61	0.2670	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			589.58720	642.004	15.61	0.7330	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,360.94780	1,427.528	17.85	0.9268	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,577.71700	1,646.840	18.05	0.9518	0.00	0	10,323

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			20.32120	15.786	18.10	0.0439	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,625.52120	1,695.086	18.10	0.9561	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,712.06420	1,782.340	18.18	0.9630	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			16.86420	13.040	18.18	0.0370	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			21.61340	16.818	18.07	0.0464	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			5.77250	4.374	18.62	0.0137	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			12.30050	9.444	18.31	0.0277	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			1,857.50050	1,928.744	18.31	0.9723	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			3.54490	2.863	18.98	0.0092	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,418.74490	2,492.163	18.98	0.9908	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			22.51700	17.540	18.05	0.0482	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,309.72820	2,382.720	18.72	0.9890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,197.73320	3,271.488	22.79	0.9939	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			2.53320	2.188	22.79	0.0061	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			13.96490	10.751	18.26	0.0311	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,799.16490	1,870.051	18.26	0.9689	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,200.97250	2,273.674	18.62	0.9863	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			2.45580	2.136	23.38	0.0059	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,072.86850	2,145.136	18.51	0.9821	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			7.66850	5.836	18.51	0.0179	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			6.87760	5.225	18.55	0.0162	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,122.07760	2,194.525	18.55	0.9838	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			4.52820	3.420	18.72	0.0110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			6.44130	4.888	18.58	0.0152	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			12.83330	9.861	18.29	0.0288	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			1,838.03330	1,909.161	18.29	0.9712	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,398.22650	1,465.314	17.88	0.9319	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			33.02650	26.014	17.88	0.0681	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,317.65580	3,391.436	23.38	0.9941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			3.87580	2.923	18.78	0.0095	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			6.72910	5.110	18.56	0.0158	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,131.92910	2,204.410	18.56	0.9842	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,528.48340	2,602.019	19.52	0.9914	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			3.28340	2.719	19.52	0.0086	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,151.64130	2,224.188	18.58	0.9848	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,692.78110	1,762.908	18.16	0.9616	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			288.88780	251.330	14.04	0.4777	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			274.08780	310.630	14.04	0.5223	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,578.40160	2,651.960	19.76	0.9917	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			3.20160	2.660	19.76	0.0083	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,379.07580	2,452.223	18.78	0.9905	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			685.71290	740.854	15.99	0.7731	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,416.93840	1,484.269	17.90	0.9343	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			31.73840	24.969	17.90	0.0657	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			77.79060	64.479	16.78	0.1526	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			922.99060	983.779	16.78	0.8474	0.00	0	15,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call		17.58110	13.608	18.16	0.0384	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put		406.03370	450.617	14.76	0.6301	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call		43.46970	34.547	17.76	0.0871	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put		1,268.66970	1,333.847	17.76	0.9129	0.00	0	197,389
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put		2,628.32510	2,701.905	20.01	0.9919	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call		3.12510	2.605	20.01	0.0081	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call		120.51290	101.554	15.99	0.2269	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call		7.50370	5.708	18.52	0.0175	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put		2,488.55310	2,562.069	19.32	0.9912	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call		3.35310	2.769	19.32	0.0088	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put		2,888.00000	2,961.674	21.28	0.9930	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call		2.80000	2.374	21.28	0.0070	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call		210.83370	181.317	14.76	0.3699	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call		19.50010	15.132	18.12	0.0423	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put		1,175.75510	1,240.586	17.57	0.8980	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call		50.55510	41.286	17.57	0.1020	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put		3,787.05110	3,860.789	24.90	0.9960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call		1.85110	1.489	24.90	0.0040	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put		2,082.70370	2,155.008	18.52	0.9825	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put		297.40440	335.570	14.18	0.5443	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call		58.89170	48.346	17.29	0.1178	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put		1,084.09170	1,147.646	17.29	0.8822	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call		23.45560	18.291	18.04	0.0500	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put		1,558.65560	1,627.591	18.04	0.9500	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put		1,644.70010	1,714.432	18.12	0.9577	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put		1,818.58780	1,889.597	18.28	0.9701	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call		489.56870	435.132	13.10	0.6889	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put		114.76870	134.432	13.10	0.3111	0.00	0	248,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put		3,627.50620	3,701.338	24.90	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call		2.30620	2.038	24.90	0.0053	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call		272.20440	236.270	14.18	0.4557	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call		2.58430	2.223	22.45	0.0063	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call		74.24510	61.439	16.87	0.1462	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put		949.44510	1,010.739	16.87	0.8538	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call		98.33970	82.195	16.36	0.1890	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put		793.53970	851.495	16.36	0.8110	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call		13.38780	10.297	18.28	0.0299	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put		359.51760	401.560	14.52	0.5962	0.00	0	25,750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put		3,377.62160	3,451.413	23.67	0.9943	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call		2.42160	2.113	23.67	0.0057	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put		2,538.46660	2,612.007	19.57	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call		3.26660	2.707	19.57	0.0085	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put		3,127.78430	3,201.523	22.45	0.9937	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call		2.97380	2.497	20.54	0.0076	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call		60.72880	49.905	17.24	0.1213	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put		1,065.92880	1,129.205	17.24	0.8787	0.00	0	2,500

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put		993.90610	1,056.002	17.01	0.8639	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call		68.70610	56.702	17.01	0.1361	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call		234.31760	202.260	14.52	0.4038	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put		5,115.31900	5,189.391	24.90	0.9997	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call		109.75570	92.102	16.16	0.2087	0.00	0	21,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put		734.95570	791.402	16.16	0.7913	0.00	0	100,016
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put		3,087.81570	3,161.545	22.26	0.9936	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call		2.61570	2.245	22.26	0.0064	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put		2,738.17380	2,811.797	20.54	0.9924	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put		2,216.66700	2,287.880	18.22	0.9817	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call		9.26700	6.380	18.22	0.0183	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put		1,893.10790	1,961.511	18.58	0.9294	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call		42.00790	35.511	18.58	0.0706	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put		2,578.08410	2,648.863	19.58	0.9688	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call		18.78410	14.663	19.58	0.0312	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put		3,374.63990	3,448.057	19.84	0.9906	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call		5.33990	3.857	19.84	0.0094	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put		1,434.32820	1,497.852	17.62	0.8695	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call		83.82820	72.452	17.62	0.1305	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put		3,218.12520	3,290.999	19.55	0.9870	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call		7.62520	5.599	19.55	0.0130	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put		2,795.57290	2,866.954	19.50	0.9752	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call		15.07290	11.554	19.50	0.0248	0.00	0	500
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call		90.28620	78.895	17.65	0.1350	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put		1,484.88620	1,548.495	17.65	0.8650	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put		3,174.45820	3,247.126	19.27	0.9835	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call		9.85820	7.526	19.27	0.0165	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put		565.94720	612.053	14.98	0.6162	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call		291.34720	262.453	14.98	0.3838	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put		1,983.81850	2,051.625	18.62	0.9187	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call		52.81850	45.525	18.62	0.0813	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call		299.60630	270.618	14.97	0.3865	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put		575.30630	621.518	14.97	0.6135	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put		3,294.42950	3,367.482	19.02	0.9855	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call		8.72950	6.582	19.02	0.0145	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put		2,075.68690	2,144.010	18.73	0.9236	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call		49.98690	43.110	18.73	0.0764	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put		1,886.35250	1,953.312	18.37	0.9062	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call		62.35250	54.212	18.37	0.0938	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put		1,423.81960	1,485.411	17.35	0.8281	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call		128.11960	114.411	17.35	0.1719	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put		3,395.45920	3,468.824	18.55	0.9837	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call		9.75920	7.824	18.55	0.0163	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put		2,947.42870	3,018.921	18.95	0.9666	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call		21.72870	17.921	18.95	0.0334	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put		3,858.29010	3,931.327	20.23	0.9792	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			14.29010	11.927	20.23	0.0208	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,624.44910	2,693.500	19.30	0.9320	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			50.44910	44.100	19.30	0.0680	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			176.19960	160.428	16.88	0.2181	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,280.19960	1,339.828	16.88	0.7819	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			291.72240	267.263	15.55	0.3401	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			805.72240	856.663	15.55	0.6599	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			473.25760	436.212	14.23	0.5045	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			437.25760	475.612	14.23	0.4955	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,558.98730	1,483.805	12.35	0.9462	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			22.98730	23.205	12.35	0.0538	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			304.63870	279.253	15.43	0.3529	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			768.63870	818.653	15.43	0.6471	0.00	0	29,358
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			735.46080	683.704	13.17	0.6868	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			199.46080	223.103	13.17	0.3132	0.00	0	20,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			315.42180	289.269	15.33	0.3635	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			739.42180	788.669	15.33	0.6365	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,652.97960	2,722.194	19.32	0.9338	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			48.97960	42.794	19.32	0.0662	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			379.13500	348.614	14.83	0.4235	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			593.13500	638.014	14.83	0.5765	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			2,998.36480	3,069.262	19.63	0.9521	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			34.36480	29.862	19.63	0.0479	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			167.65210	152.616	17.02	0.2085	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,331.65210	1,392.016	17.02	0.7915	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			235.14530	214.454	16.11	0.2819	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			999.14530	1,053.854	16.11	0.7181	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,338.89030	2,407.412	18.92	0.9128	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			64.89030	58.012	18.92	0.0872	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			1,102.04680	1,036.955	12.28	0.8544	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			66.04680	76.355	12.28	0.1456	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			517.88710	477.628	14.01	0.5395	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			381.88710	417.028	14.01	0.4605	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			3,996.01280	4,069.378	20.23	0.9823	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			12.01280	9.978	20.23	0.0177	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,244.43320	2,312.410	18.75	0.9059	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			70.43320	63.010	18.75	0.0941	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			252.02970	229.984	15.93	0.2994	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			936.02970	989.384	15.93	0.7006	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,027.36660	3,098.382	19.66	0.9534	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			33.36660	28.982	19.66	0.0466	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			263.11170	240.319	15.82	0.3109	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			897.11170	949.719	15.82	0.6891	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,642.04590	3,714.951	20.19	0.9736	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			18.04590	15.551	20.19	0.0264	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			201.55720	183.635	16.52	0.2461	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,145.55720	1,203.035	16.52	0.7539	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			3,966.47020	4,039.769	20.23	0.9816	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			12.47020	10.369	20.23	0.0184	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			129.29820	116.396	17.53	0.1644	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,593.29820	1,655.796	17.53	0.8356	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			2,930.81280	3,001.422	19.57	0.9490	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			36.81280	32.022	19.57	0.0510	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			205.00990	186.798	16.48	0.2498	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,129.00990	1,186.198	16.48	0.7502	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			3,887.77070	3,960.881	20.23	0.9799	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			13.77070	11.481	20.23	0.0201	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			118.41220	106.485	17.70	0.1519	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,682.41220	1,745.885	17.70	0.8481	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			4,847.96570	4,922.597	20.23	0.9937	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			3.96570	3.197	20.23	0.0063	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,470.52740	4,544.733	20.23	0.9899	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			6.52740	5.333	20.23	0.0101	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			4,748.52710	4,823.063	20.23	0.9928	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			4.52710	3.663	20.23	0.0072	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			150.36700	135.622	17.24	0.1881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,444.36700	1,505.022	17.24	0.8119	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			160.89340	145.826	17.11	0.2005	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,374.89340	1,435.226	17.11	0.7995	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,678.96410	4,753.426	20.23	0.9922	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			4.96410	4.026	20.23	0.0078	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			149.03140	134.401	17.26	0.1867	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,453.03140	1,513.801	17.26	0.8133	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			586.73780	542.511	13.72	0.5902	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			310.73780	341.911	13.72	0.4098	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			141.27530	127.320	17.36	0.1780	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,505.27530	1,566.720	17.36	0.8220	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			591.95000	547.436	13.70	0.5939	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			305.95000	336.836	13.70	0.4061	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			153.07660	138.099	17.21	0.1912	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,427.07660	1,487.499	17.21	0.8088	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,391.23700	4,465.329	20.23	0.9889	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			7.23700	5.929	20.23	0.0111	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			103.91520	93.312	17.96	0.1349	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			1,817.91520	1,882.712	17.96	0.8651	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			198.17020	180.532	16.57	0.2424	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,162.17020	1,219.932	16.57	0.7576	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			154.45080	139.356	17.19	0.1927	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,418.45080	1,478.756	17.19	0.8073	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,124.20630	4,197.840	20.23	0.9847	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			10.20630	8.440	20.23	0.0153	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			663.37170	615.094	13.42	0.6421	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			247.37170	274.494	13.42	0.3579	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,279.86150	3,351.785	19.88	0.9631	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			25.86150	22.385	19.88	0.0369	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,075.82800	2,142.701	18.44	0.8918	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			81.82800	73.301	18.44	0.1082	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			43.94960	38.333	19.42	0.0600	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			2,757.94960	2,827.733	19.42	0.9400	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			566.28870	523.207	13.80	0.5756	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			330.28870	362.607	13.80	0.4244	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			2,805.83740	2,875.863	19.46	0.9427	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			41.83740	36.463	19.46	0.0573	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,519.68670	2,588.635	19.20	0.9251	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			55.68670	49.235	19.20	0.0749	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			256.45620	234.059	15.89	0.3040	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			920.45620	973.459	15.89	0.6960	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,729.26790	2,798.901	19.39	0.9384	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			45.26790	39.501	19.39	0.0616	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			2.54610	2.029	20.23	0.0042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,176.54610	5,251.429	20.23	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			2.61610	2.086	20.23	0.0043	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,156.61610	5,231.486	20.23	0.9957	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,014.04050	8,089.429	20.23	0.9999	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.04050	0.029	20.23	0.0001	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			2.58090	2.057	20.23	0.0042	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,166.58090	5,241.457	20.23	0.9958	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,415.99880	1,475.935	17.14	0.7948	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			171.49880	155.835	17.14	0.2052	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,572.07980	3,643.502	20.50	0.9638	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			27.57980	23.402	20.50	0.0362	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,104.15240	3,174.553	19.91	0.9480	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			39.65240	34.453	19.91	0.0520	0.00	0	500
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			150.69460	136.812	17.39	0.1818	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,569.89460	1,631.712	17.39	0.8182	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,353.75270	1,413.291	16.96	0.7767	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			191.55270	175.491	16.96	0.2233	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,243.85560	1,301.952	16.67	0.7556	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			211.65560	194.152	16.67	0.2444	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			736.94220	686.703	13.32	0.6644	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			239.14220	264.503	13.32	0.3356	0.00	0	2,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,410.09790	1,469.349	16.99	0.7738	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			202.59790	186.049	16.99	0.2262	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,387.70380	3,459.720	20.51	0.9418	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			46.90380	43.419	20.51	0.0582	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,745.64140	1,807.779	17.58	0.8238	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			154.84140	141.479	17.58	0.1762	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,174.36700	3,245.673	20.13	0.9340	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			53.56700	49.373	20.13	0.0660	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			127.35900	116.180	17.99	0.1477	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			1,978.15900	2,042.480	17.99	0.8523	0.00	0	1,500
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			1,834.10560	1,897.092	17.74	0.8344	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			145.00560	132.492	17.74	0.1656	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,408.22880	1,467.030	16.94	0.7632	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			219.32880	202.530	16.94	0.2368	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			3,751.65170	3,822.885	21.07	0.9496	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			42.75170	38.384	21.07	0.0504	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,264.81040	3,335.254	20.23	0.9337	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			55.91040	50.754	20.23	0.0663	0.00	0	500
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			51.19100	46.545	20.89	0.0590	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			370.57080	403.037	13.82	0.4093	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			673.47080	630.237	13.82	0.5907	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			220.90780	203.504	16.99	0.2339	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,458.00780	1,516.304	16.99	0.7661	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,608.29100	3,679.345	20.89	0.9410	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,120.91130	2,185.772	18.12	0.8523	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			134.01130	123.072	18.12	0.1477	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,403.54680	1,460.903	16.78	0.7364	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			267.04680	248.503	16.78	0.2636	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			3,960.72550	4,031.209	21.16	0.9420	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			54.22550	48.809	21.16	0.0580	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,457.42260	3,527.856	20.50	0.9235	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			70.92260	65.456	20.50	0.0765	0.00	0	500
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,740.52150	1,667.551	12.63	0.9169	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			48.22150	51.351	12.63	0.0831	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			675.90810	635.995	14.13	0.5549	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			483.60810	519.795	14.13	0.4451	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,526.87820	3,598.541	20.57	0.9172	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			79.17820	74.741	20.57	0.0828	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			535.11560	502.159	14.80	0.4633	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			692.81560	735.959	14.80	0.5367	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,430.24400	3,501.660	20.38	0.9137	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			82.54400	77.860	20.38	0.0863	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			497.58620	466.612	15.02	0.4370	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			765.28620	810.411	15.02	0.5630	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,574.34980	2,641.481	18.67	0.8694	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			126.64980	117.681	18.67	0.1306	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			304.92220	285.233	16.54	0.2875	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,342.62220	1,399.033	16.54	0.7125	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			627.91760	590.177	14.34	0.5249	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			545.61760	583.977	14.34	0.4751	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,362.73390	3,433.967	20.25	0.9110	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			85.03390	80.167	20.25	0.0890	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,468.87280	3,540.389	20.46	0.9151	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call		81.17280	76.589	20.46	0.0849	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call		611.32990	574.451	14.41	0.5143	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put		569.02990	608.251	14.41	0.4857	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put		1,277.87910	1,333.344	16.38	0.6998	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call		320.17910	299.544	16.38	0.3002	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put		3,672.21900	3,744.222	20.86	0.9222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call		74.51900	70.422	20.86	0.0778	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put		4,373.19410	4,444.835	21.07	0.9515	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call		45.49410	41.035	21.07	0.0485	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call		383.75500	359.267	15.80	0.3517	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put		1,051.45500	1,103.067	15.80	0.6483	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call		150.75830	139.625	18.23	0.1529	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put		2,308.45830	2,373.425	18.23	0.8471	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call		1,111.05170	1,053.213	12.81	0.7685	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put		168.75170	187.013	12.81	0.2315	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call		411.80620	385.549	15.58	0.3734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put		969.50620	1,019.349	15.58	0.6266	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call		149.84080	138.775	18.24	0.1520	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put		2,317.54080	2,382.575	18.24	0.8480	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call		148.92980	137.928	18.26	0.1512	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put		2,326.62980	2,391.728	18.26	0.8488	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put		1,398.52380	1,455.015	16.63	0.7150	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call		309.42380	289.715	16.63	0.2850	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put		4,150.29820	4,220.113	20.98	0.9387	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call		61.19820	54.813	20.98	0.0613	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put		3,623.36180	3,692.825	20.61	0.9163	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call		84.26180	77.524	20.61	0.0837	0.00	0	500
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put		1,969.17780	2,029.961	17.50	0.7863	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call		235.37780	219.862	17.50	0.2137	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put		2,471.98970	2,536.494	18.25	0.8377	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call		174.68970	162.994	18.25	0.1623	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put		1,392.42070	1,448.209	16.46	0.6924	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call		358.42070	337.909	16.46	0.3076	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put		4,325.09380	4,393.833	20.80	0.9335	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call		71.09380	63.533	20.80	0.0665	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put		3,803.42760	3,873.215	20.75	0.9079	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call		99.42760	92.915	20.75	0.0921	0.00	0	500
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call		353.87630	333.805	16.54	0.3018	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put		1,439.67630	1,495.905	16.54	0.6982	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put		4,121.22630	4,188.873	20.76	0.9223	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call		85.42630	76.773	20.76	0.0777	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put		236.96900	258.954	13.06	0.2693	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call		1,111.16900	1,056.854	13.06	0.7307	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put		2,284.36920	2,347.096	17.90	0.8115	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call		211.66920	197.996	17.90	0.1885	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put		1,388.38490	1,442.853	16.33	0.6739	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			403.48490	381.553	16.33	0.3261	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,569.07610	4,638.930	20.71	0.9326	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			74.17610	67.630	20.71	0.0674	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			3,995.51670	4,062.840	20.71	0.9047	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			110.61670	101.540	20.71	0.0953	0.00	0	500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,270.26480	1,322.516	16.02	0.6445	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			453.26480	429.216	16.02	0.3555	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,023.57630	3,091.131	19.02	0.8554	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			166.57630	157.831	19.02	0.1446	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			221.17780	208.034	18.04	0.1874	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,463.27780	2,526.434	18.04	0.8126	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			662.49590	628.673	14.84	0.4846	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			784.59590	827.073	14.84	0.5154	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			220.09400	207.013	18.05	0.1866	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,472.19400	2,535.413	18.05	0.8134	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			222.26810	209.060	18.02	0.1882	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,454.36810	2,517.460	18.02	0.8118	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,488.16510	4,556.964	20.62	0.9245	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			86.06510	78.564	20.62	0.0755	0.00	0	23,443
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,383.55010	1,436.772	16.19	0.6565	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			449.25010	426.072	16.19	0.3435	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			4,791.80360	4,861.625	20.51	0.9320	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			77.50360	70.924	20.51	0.0680	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,180.35790	4,247.605	20.51	0.9036	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			116.05790	106.905	20.51	0.0964	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,451.88550	2,513.434	17.94	0.7794	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			291.78550	277.234	17.94	0.2206	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			522.47180	499.651	16.59	0.3524	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,575.17180	1,628.151	16.59	0.6476	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			308.74840	294.392	18.23	0.2212	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,631.44840	2,692.892	18.23	0.7788	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			307.54020	293.243	18.25	0.2204	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,640.24020	2,701.743	18.25	0.7796	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			309.96280	295.548	18.22	0.2220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,622.66280	2,684.048	18.22	0.7780	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			598.09180	576.256	17.03	0.3581	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			1,807.99180	1,860.755	17.03	0.6419	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			595.96960	574.217	17.05	0.3570	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			1,815.86960	1,868.717	17.05	0.6430	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			593.85160	572.182	17.06	0.3559	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			1,823.75160	1,876.682	17.06	0.6441	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			589.52280	572.967	18.45	0.3008	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			2,923.22280	2,978.967	18.45	0.6992	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,719.10180	6,782.093	20.93	0.8934	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			185.40180	176.093	20.93	0.1066	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			588.00720	571.503	18.46	0.3001	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			2,931.70720	2,987.503	18.46	0.6999	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			586.50390	570.038	18.47	0.2994	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			2,940.20390	2,996.038	18.47	0.7006	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			991.66900	965.299	17.64	0.4129	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,323.96900	2,374.099	17.64	0.5871	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			989.32480	962.999	17.65	0.4120	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,331.62480	2,381.799	17.65	0.5880	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			986.99680	960.716	17.66	0.4112	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,339.29680	2,389.515	17.66	0.5888	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,467.35510	2,518.712	17.83	0.5899	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,019.55510	992.912	17.83	0.4101	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,105.89280	1,077.837	17.78	0.4266	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,425.09280	2,476.537	17.78	0.5734	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,103.48170	1,075.504	17.79	0.4258	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,432.68170	2,484.204	17.79	0.5742	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,101.08710	1,073.142	17.80	0.4251	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,440.28710	2,491.842	17.80	0.5749	0.00	0	0
Total \$ / R Option												0.00	0	3,378,966
Total \$ / R												684,192,281.70	55,747	4,724,405
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.30070		12.37480			0.0000	492,028.00	40	565
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.46060		12.53600			0.0000	186,909.00	15	47
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.61620		12.69230			0.0000	0.00	0	8
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.76160		12.83790			0.0000	0.00	0	0
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			13.07550		13.15010			0.0000	0.00	0	0
Total \$ / R MAXI Future												678,937.00	55	620
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			3,436.25010	2,709.966	17.87	0.0706	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			137,956.25010	144,639.966	17.87	0.9294	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			3,368.84510	2,655.156	17.88	0.0694	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			138,888.84510	145,585.156	17.88	0.9306	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			3,504.88790	2,765.824	17.86	0.0719	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			137,024.88790	143,695.824	17.86	0.9281	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			13,756.26970	12,393.060	17.41	0.1738	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			153,156.26970	159,333.060	17.41	0.8262	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			13,634.85840	12,282.205	17.43	0.1724	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			154,034.85840	160,222.205	17.43	0.8276	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			13,878.84510	12,504.790	17.40	0.1752	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			152,278.84510	158,444.790	17.40	0.8248	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			25,700.22840	23,849.621	17.01	0.2460	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			157,470.22840	163,229.621	17.01	0.7540	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			25,532.06930	23,692.335	17.03	0.2446	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			158,302.06930	164,072.334	17.03	0.7554	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			25,869.60350	24,007.738	17.00	0.2474	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Put			156,639.60350	162,387.738	17.00	0.7526	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Put			257,968.80090	264,358.014	18.20	0.8231	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Call			20,960.83810	19,708.400	18.18	0.1784	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.19	Put			256,170.83810	262,548.400	18.18	0.8216	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Call			20,859.35430	19,612.921	18.19	0.1776	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.20	Put			257,069.35430	263,452.921	18.19	0.8224	0.00	0	0
\$ / R MAXI On	14/12/2018	Foreign Exchange Option		15.21	Call			20,758.80090	19,518.014	18.20	0.1769	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Call			59,596.95730	57,410.109	17.05	0.3569	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.37	Put			181,586.95730	186,860.109	17.05	0.6431	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Call			59,385.15520	57,206.636	17.06	0.3558	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.38	Put			182,375.15520	187,656.636	17.06	0.6442	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Call			59,809.18480	57,613.984	17.03	0.3581	0.00	0	0
\$ / R MAXI On	14/06/2019	Foreign Exchange Option		14.36	Put			180,799.18480	186,063.984	17.03	0.6419	0.00	0	0
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												678,937.00	55	620
£ / R	On 31/01/2018	Foreign Exchange Future				16.96460		16.96660			0.0000	0.00	0	10
£ / R	On 01/03/2018	Foreign Exchange Future				17.05530		17.05820			0.0000	0.00	0	17
£ / R	On 15/03/2018	Foreign Exchange Future				17.09850		17.09940			0.0000	0.00	0	38
£ / R	On 19/03/2018	Foreign Exchange Future				17.11080		17.11120			0.0000	23,784,012.00	1,390	188,646
£ / R	On 18/06/2018	Foreign Exchange Future				17.39460		17.39580			0.0000	521,838.00	30	7,457
£ / R	On 17/09/2018	Foreign Exchange Future				17.67730		17.67860			0.0000	0.00	0	4,164
£ / R	On 14/12/2018	Foreign Exchange Future				17.94740		17.94830			0.0000	0.00	0	886
£ / R	On 14/06/2019	Foreign Exchange Future				18.53940		18.53410			0.0000	0.00	0	0
Total £ / R Future												24,305,850.00	1,420	201,218
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Put			1,945.54980	1,947.282	23.52	0.9923	0.00	0	0
£ / R	On 31/01/2018	Foreign Exchange Option		18.91	Call			2.14980	1.882	23.52	0.0077	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Call			17.02900	16.848	19.58	0.0380	0.00	0	0
£ / R	On 01/03/2018	Foreign Exchange Option		19.23	Put			2,188.82900	2,191.548	19.58	0.9620	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Put			1,993.33060	1,994.830	18.95	0.9221	0.00	0	0
£ / R	On 15/03/2018	Foreign Exchange Option		19.05	Call			42.73060	43.330	18.95	0.0779	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Call			384.57010	384.607	15.74	0.4730	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.22	Put			493.37010	493.807	15.74	0.5270	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Call			380.61650	380.673	15.76	0.4694	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.23	Put			499.41650	499.873	15.76	0.5306	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Call			388.56190	388.577	15.72	0.4766	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.21	Put			487.36190	487.777	15.72	0.5234	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Call			482.88260	482.170	15.39	0.5538	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		17.00	Put			371.68260	371.370	15.39	0.4462	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Put			3,041.43000	3,042.273	20.16	0.9746	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		20.14	Call			12.63000	13.073	20.16	0.0254	0.00	0	500
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Put			1,940.65420	1,941.815	18.74	0.9100	0.00	0	0
£ / R	On 19/03/2018	Foreign Exchange Option		19.00	Call			51.85420	52.615	18.74	0.0900	0.00	0	1,500
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Call			508.75570	512.817	16.31	0.4127	0.00	0	0
£ / R	On 18/06/2018	Foreign Exchange Option		17.90	Put			1,012.95570	1,018.217	16.31	0.5873	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			505.55530	509.629	16.32	0.4107	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,019.75530	1,025.029	16.32	0.5893	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			511.97080	516.023	16.30	0.4147	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,006.17080	1,011.423	16.30	0.5853	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			653.16600	656.755	15.83	0.4966	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			757.36600	762.155	15.83	0.5034	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,107.70670	3,111.571	19.12	0.8915	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			103.50670	106.171	19.12	0.1085	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			673.21680	682.855	16.22	0.4287	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,254.61680	1,265.555	16.22	0.5713	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			679.74210	689.393	16.20	0.4319	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,241.14210	1,252.093	16.20	0.5681	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			676.46900	686.119	16.21	0.4303	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,247.86900	1,258.819	16.21	0.5697	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			977.92190	994.857	15.79	0.5045	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,149.62190	1,167.457	15.79	0.4955	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			973.99740	990.933	15.80	0.5031	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,155.69740	1,173.533	15.80	0.4969	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			981.85450	998.802	15.78	0.5059	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,143.55450	1,161.402	15.78	0.4941	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,289.10090	1,303.662	15.43	0.5246	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,395.00090	1,404.262	15.43	0.4754	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,297.09490	1,311.683	15.42	0.5269	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,382.99490	1,392.283	15.42	0.4731	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,293.09630	1,307.662	15.42	0.5258	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,388.99630	1,398.262	15.42	0.4742	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												24,305,850.00	1,420	204,718
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11120		0.11216			0.0000	0.00	0	115
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11328		0.11427			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11540		0.11641			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12511		0.12611			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	115
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			83.68950	69.299	18.44	0.1631	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			867.48950	949.599	18.44	0.8369	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			11.84730	10.894	20.27	0.0315	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,795.64730	1,891.194	20.27	0.9685	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			394.87640	340.463	15.46	0.5808	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			178.67640	220.763	15.46	0.4192	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			123.37220	110.136	19.81	0.1547	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,696.17220	1,781.936	19.81	0.8453	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			57.64570	47.715	21.53	0.0721	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,630.44570	2,719.515	21.53	0.9279	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			296.79160	268.372	18.02	0.3303	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			869.59160	940.172	18.02	0.6697	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,359.20000	1,459.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,359.20000	2,459.700		1.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			0.00000	0.000		0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			359.20000	459.700		1.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			978.31870	947.666	19.56	0.4802	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,367.01870	1,436.966	19.56	0.5198	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			711.20360	681.500	20.70	0.3684	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,099.90360	2,170.800	20.70	0.6316	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,365.75410	1,332.430	18.30	0.6182	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			754.45410	821.730	18.30	0.3818	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	115
€ / R	On	30/01/2018	Foreign Exchange Future			14.96800		15.01590			0.0000	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Future			14.98270		15.03130			0.0000	24,511,697.20	1,636	151,647
€ / R	On	15/02/2018	Foreign Exchange Future			15.03030		15.08100			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			15.07130		15.12160			0.0000	5,079,028.10	337	337
€ / R	On	15/03/2018	Foreign Exchange Future			15.11830		15.16670			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			15.13090		15.17880			0.0000	14,223,046.00	940	97,661
€ / R	On	29/03/2018	Foreign Exchange Future			15.16330		15.21180			0.0000	0.00	0	3
€ / R	On	18/06/2018	Foreign Exchange Future			15.42320		15.47310			0.0000	0.00	0	9,115
€ / R	On	17/09/2018	Foreign Exchange Future			15.72040		15.77090			0.0000	0.00	0	5,417
€ / R	On	14/12/2018	Foreign Exchange Future			16.00980		16.05960			0.0000	0.00	0	2,926
€ / R	On	14/06/2019	Foreign Exchange Future			16.62370		16.67030			0.0000	0.00	0	0
Total € / R Future												43,813,771.30	2,913	267,213
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Put			989.81740	1,036.743	18.62	0.9749	0.00	0	0
€ / R	On	30/01/2018	Foreign Exchange Option	16.00	Call			5.71740	4.743	18.62	0.0251	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Put			2.27210	2.352	16.51	0.0142	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	14.00	Call			1,033.57210	985.052	16.51	0.9858	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Put			780.46420	827.263	16.97	0.9498	0.00	0	193,000
€ / R	On	31/01/2018	Foreign Exchange Option	15.80	Call			11.76420	9.963	16.97	0.0502	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Put			1,471.30320	1,519.316	21.72	0.9902	0.00	0	0
€ / R	On	31/01/2018	Foreign Exchange Option	16.50	Call			2.60320	2.016	21.72	0.0098	0.00	0	15,150
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,017.56210	1,062.942	16.61	0.9238	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			28.56210	23.242	16.61	0.0762	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,311.33380	1,358.871	15.99	0.9407	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			22.93380	20.171	15.99	0.0593	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			1,867.15680	1,912.787	17.83	0.9508	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			23.85680	21.087	17.83	0.0492	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			1,205.11320	1,158.277	13.43	0.9270	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			1,848.98580	1,893.260	17.53	0.9455	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			27.78580	24.160	17.53	0.0545	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			271.13030	289.769	13.47	0.4501	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			375.27120	347.193	13.56	0.5258	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			296.47120	316.293	13.56	0.4742	0.00	0	18,643
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			2,181.87980	2,133.922	16.04	0.9910	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.07980	3.022	16.04	0.0090	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			26.31320	27.377	13.43	0.0730	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			182.36670	196.340	13.08	0.3521	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,376.79640	1,417.548	16.48	0.8967	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			55.59640	48.448	16.48	0.1033	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			65.33950	57.319	16.31	0.1198	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,276.53950	1,316.419	16.31	0.8802	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			399.93030	370.669	13.47	0.5499	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			505.12040	471.421	13.10	0.6431	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			186.32040	200.521	13.10	0.3569	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			499.12330	465.653	13.12	0.6382	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			190.32330	204.753	13.12	0.3618	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			511.16670	477.240	13.08	0.6479	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,028.98330	2,074.466	17.82	0.9433	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			30.78330	27.766	17.82	0.0567	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			522.51490	500.809	13.69	0.4921	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			559.41490	587.609	13.69	0.5079	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,501.44180	1,456.370	11.09	0.9166	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			38.34180	43.170	11.09	0.0834	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,486.63660	2,436.537	13.86	0.9751	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			13.53660	13.337	13.86	0.0249	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			526.51000	504.690	13.67	0.4950	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			553.41000	581.490	13.67	0.5050	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			359.73870	342.996	14.56	0.3650	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			886.63870	919.796	14.56	0.6350	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,162.01800	6,211.697	21.01	0.9926	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			5.11800	4.897	21.01	0.0074	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			530.53880	508.600	13.65	0.4979	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			547.43880	575.400	13.65	0.5021	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			257.87150	244.205	15.31	0.2746	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,224.77150	1,261.005	15.31	0.7254	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,184.47830	3,229.239	17.94	0.9419	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			47.57830	42.439	17.94	0.0581	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,296.13140	1,254.276	11.56	0.8647	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			73.03140	81.076	11.56	0.1353	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			638.67320	612.849	13.26	0.5695	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			415.57320	439.649	13.26	0.4305	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,092.09230	5,141.350	21.01	0.9801	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			15.19230	14.550	21.01	0.0199	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,537.12270	1,491.602	11.02	0.9239	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			34.02270	38.402	11.02	0.0761	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,747.13140	1,697.392	11.15	0.9492	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			24.03140	24.192	11.15	0.0508	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			613.44370	592.489	14.06	0.4614	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			842.54370	872.089	14.06	0.5386	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			5,893.42610	5,936.314	19.81	0.9711	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			331.74170	316.958	15.66	0.2741	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,662.60270	1,698.274	15.65	0.7246	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			747.53520	775.991	13.84	0.5066	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			3,890.56390	3,930.186	18.71	0.9128	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			101.46390	90.586	18.71	0.0872	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,631.17670	1,589.770	11.96	0.8548	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			110.27670	119.370	11.96	0.1452	0.00	0	161,971
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			34.32610	26.714	19.81	0.0289	0.00	0	37,204
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			668.43520	646.391	13.84	0.4934	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,670.84170	1,706.558	15.66	0.7259	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			329.99180	315.249	15.68	0.2728	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,679.09180	1,714.849	15.68	0.7272	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			333.50270	318.674	15.65	0.2754	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,189.42090	2,225.374	16.08	0.7409	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			367.44960	353.638	16.09	0.2581	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,197.84960	2,233.838	16.09	0.7419	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			365.89140	352.110	16.11	0.2571	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,206.29140	2,242.310	16.11	0.7429	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			369.02090	355.174	16.08	0.2591	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			1,061.44730	1,039.456	14.71	0.4997	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,271.14730	1,295.756	14.71	0.5003	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			1,068.51760	1,046.461	14.69	0.5024	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,258.21760	1,282.761	14.69	0.4976	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			1,064.97170	1,042.952	14.70	0.5010	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,264.67170	1,289.252	14.70	0.4990	0.00	0	0
Total € / R Option												0.00	0	895,249
Total € / R												43,813,771.30	2,913	1,162,462
AUS / R	On	28/02/2018	Foreign Exchange Future			9.81580		9.83770			0.0000	0.00	0	46
AUS / R	On	19/03/2018	Foreign Exchange Future			9.84270		9.86340			0.0000	2,460,675.00	250	18,450
AUS / R	On	18/06/2018	Foreign Exchange Future			9.97090		9.99210			0.0000	0.00	0	5,534
AUS / R	On	17/09/2018	Foreign Exchange Future			10.09780		10.11980			0.0000	0.00	0	400
AUS / R	On	14/12/2018	Foreign Exchange Future			10.21730		10.23900			0.0000	0.00	0	10,812
AUS / R	On	14/06/2019	Foreign Exchange Future			10.47400		10.49120			0.0000	0.00	0	0
Total AUS / R Future												2,460,675.00	250	35,242
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			732.68350	751.523	14.99	0.9208	0.00	0	0
AUS / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			20.38350	17.323	14.99	0.0792	0.00	0	0
AUS / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			151.04990	140.570	13.32	0.3878	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			297.64990	307.870	13.32	0.6122	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			157.77760	146.998	13.26	0.4015	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			284.37760	294.298	13.26	0.5985	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			154.38070	143.752	13.29	0.3946	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			290.98070	301.052	13.29	0.6054	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			683.05160	698.024	14.31	0.6969	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			172.91130	166.755	14.34	0.2998	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			690.81130	705.855	14.34	0.7002	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			177.39620	171.123	14.29	0.3063	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			675.29620	690.223	14.29	0.6937	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			175.15160	168.924	14.31	0.3031	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,165.72070	1,185.421	15.19	0.7635	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			163.90680	161.636	15.21	0.2346	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,174.10680	1,193.836	15.21	0.7654	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			167.15130	164.822	15.18	0.2385	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,157.35130	1,177.022	15.18	0.7615	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			165.52070	163.221	15.19	0.2365	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			192.40830	192.346	15.36	0.2360	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,423.40830	1,445.046	15.36	0.7640	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			190.86570	190.828	15.37	0.2344	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,431.86570	1,453.528	15.37	0.7656	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			189.33340	189.319	15.38	0.2328	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,440.33340	1,462.019	15.38	0.7672	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			460.04500	458.281	13.61	0.4116	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			968.84500	984.281	13.61	0.5884	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			457.16540	455.478	13.62	0.4096	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			975.96540	991.478	13.62	0.5904	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			454.30540	452.699	13.64	0.4076	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			983.10540	998.699	13.64	0.5924	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,460,675.00	250	35,242
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.87810		9.97020			0.0000	0.00	0	750
CAD/ R	On	18/06/2018	Foreign Exchange Future			10.01670		10.10950			0.0000	0.00	0	100
Total CAD/ R Future												0.00	0	850
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			185.66510	145.873	14.21	0.3801	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			285.46510	337.773	14.21	0.6199	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			181.98280	142.790	14.24	0.3739	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			291.78280	344.691	14.24	0.6261	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			189.41350	149.017	14.18	0.3864	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			279.21350	330.917	14.18	0.6136	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			156.47600	133.785	15.66	0.2372	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			866.97600	937.084	15.66	0.7628	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			154.60790	132.162	15.69	0.2347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			875.10790	945.462	15.69	0.7653	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			158.36730	135.428	15.64	0.2397	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			858.86730	928.728	15.64	0.7603	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	850
CHF / R	On	19/03/2018	Foreign Exchange Future			12.87780		12.91520			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.14120		13.18060			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.40810		13.44720			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.49300		14.52740			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			35.03900	29.089	16.07	0.0787	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,269.83900	1,301.289	16.07	0.9213	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			34.42820	28.531	16.08	0.0774	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,279.22820	1,310.731	16.08	0.9226	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			35.66080	29.658	16.05	0.0801	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,260.46080	1,291.858	16.05	0.9199	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			123.60240	116.961	15.68	0.1722	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,473.00240	1,505.761	15.68	0.8278	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			122.23630	115.680	15.69	0.1706	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,481.63630	1,514.480	15.69	0.8294	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			120.88430	114.413	15.70	0.1691	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,490.28430	1,523.213	15.70	0.8309	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,592.80000	1,631.900		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,602.80000	1,641.900		1.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			0.00000	0.000		0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,582.80000	1,621.900		1.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,124.66780	1,137.069	14.63	0.5044	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			918.86930	896.748	14.60	0.4986	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,111.46930	1,123.748	14.60	0.5014	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			915.45740	893.401	14.61	0.4971	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,118.05740	1,130.401	14.61	0.5029	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			912.06780	890.069	14.63	0.4956	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.91070		1.91700			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.92670		1.93250			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.94230		1.94780			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98870		1.99110			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			383.85370	347.910	14.09	0.4414	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			513.85370	540.910	14.09	0.5586	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			346.31010	312.619	14.25	0.4073	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			576.31010	605.619	14.25	0.5927	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			424.84430	386.614	13.93	0.4770	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			454.84430	479.614	13.93	0.5230	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			411.46630	389.801	15.17	0.3315	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,286.46630	1,322.801	15.17	0.6685	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			387.06190	366.459	15.30	0.3150	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,362.06190	1,399.460	15.30	0.6850	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			437.42450	414.656	15.05	0.3487	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,212.42450	1,247.656	15.05	0.6513	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			1,822.00000	1,877.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			1,922.00000	1,977.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,022.00000	2,077.000		1.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			0.00000	0.000		0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,401.06320	1,391.586	14.39	0.5442	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,290.06320	1,304.586	14.39	0.4558	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,360.25100	1,351.027	14.46	0.5326	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,349.25100	1,364.027	14.46	0.4674	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,443.10370	1,433.375	14.32	0.5559	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,232.10370	1,246.375	14.32	0.4441	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.04330		2.04980			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.08450		2.09090			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.12590		2.13170			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.34320		2.34780			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			135.58500	122.049	17.10	0.1671	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,537.58500	1,589.049	17.10	0.8329	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			164.00560	148.549	16.80	0.1979	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,366.00560	1,415.549	16.80	0.8021	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			149.11990	134.653	16.95	0.1819	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,451.11990	1,501.653	16.95	0.8181	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,773.00420	1,822.686	16.59	0.7187	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			423.64080	407.995	16.34	0.3072	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,614.64080	1,662.995	16.34	0.6928	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			402.24460	387.279	16.46	0.2940	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,693.24460	1,742.279	16.46	0.7060	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			382.00420	367.686	16.59	0.2813	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,183.00000	2,241.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,283.00000	2,341.000		1.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			0.00000	0.000		0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,383.00000	2,441.000		1.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,636.42360	2,611.536	14.35	0.7137	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			758.42360	779.536	14.35	0.2863	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,756.10440	2,729.718	14.19	0.7336	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			678.10440	697.718	14.19	0.2664	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,695.63690	2,670.000	14.27	0.7237	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			717.63690	738.000	14.27	0.2763	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.57550		1.58450			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.59890		1.60830			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.62140		1.63080			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.74900		1.75790			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			49.35080	38.547	17.04	0.0803	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,604.35080	1,683.547	17.04	0.9197	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			43.20090	33.385	17.19	0.0705	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			1,698.20090	1,778.385	17.19	0.9295	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			56.39730	44.510	16.88	0.0913	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,511.39730	1,589.510	16.88	0.9087	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			199.94140	180.724	16.62	0.1992	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			1,716.94140	1,791.724	16.62	0.8008	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			185.73610	167.658	16.75	0.1867	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			1,802.73610	1,878.658	16.75	0.8133	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			215.26540	194.840	16.50	0.2125	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,632.26540	1,705.840	16.50	0.7875	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,292.00000	2,386.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,092.00000	2,186.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,192.00000	2,286.000		1.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			0.00000	0.000		0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,372.24760	1,420.192	15.81	0.4881	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,327.91980	1,284.658	15.62	0.5356	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,248.91980	1,294.658	15.62	0.4644	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,288.95550	1,246.807	15.72	0.5237	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,309.95550	1,356.807	15.72	0.4763	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,251.24760	1,210.192	15.81	0.5119	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11860		0.11930			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11830		0.11870			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11800		0.11800			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11490		0.11670			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.57780		1.57950			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.60390		1.60550			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.62970		1.63130			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70990		1.71020			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.99750		8.99870			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			9.10940		9.11050			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			9.22080		9.22200			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.91690		9.91140			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			71.86940	69.980	15.50	0.2218	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			533.16940	532.480	15.50	0.7782	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			75.37860	73.465	15.44	0.2310	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			516.67860	515.965	15.44	0.7690	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			73.63970	71.745	15.47	0.2264	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			524.93970	524.245	15.47	0.7736	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			127.13670	126.716	15.94	0.2416	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			856.63670	857.316	15.94	0.7584	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			125.48730	125.062	15.97	0.2389	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			864.98730	865.662	15.97	0.7611	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			128.80700	128.393	15.92	0.2443	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			848.30700	848.993	15.92	0.7557	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			708.00000	709.200		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			0.00000	0.000		0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			718.00000	719.200		1.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			698.00000	699.200		1.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			664.11540	671.632	14.38	0.5332	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			672.71540	674.732	14.38	0.4668	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			660.16710	667.663	14.40	0.5309	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			678.76710	680.763	14.40	0.4691	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			668.09250	675.625	14.37	0.5355	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			666.69250	668.725	14.37	0.4645	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.25690		1.26340			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.26570		1.27710			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.27360		1.29210			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.36460		1.37300			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			366.00000	431.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			466.00000	531.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			566.00000	631.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			429.00000	543.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			529.00000	643.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			329.00000	443.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			779.00000	964.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			879.00000	1,064.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			679.00000	864.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			530.00000	446.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			430.00000	346.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			630.00000	546.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.39100		1.38270			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
QUANTO £On	18/06/2018	Foreign Exchange Future				1.39600		1.38770			0.0000	0.00	0	0
QUANTO £On	17/09/2018	Foreign Exchange Future				1.40120		1.39290			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €On	19/03/2018	Foreign Exchange Future				1.23010		1.22660			0.0000	73,806.00	60	14,890
QUANTO €On	18/06/2018	Foreign Exchange Future				1.23780		1.23430			0.0000	0.00	0	0
QUANTO €On	17/09/2018	Foreign Exchange Future				1.24600		1.24260			0.0000	0.00	0	0
Total QUANTO € / \$ Future												73,806.00	60	14,890
Total QUANTO € / \$												73,806.00	60	14,890
R / ¥EN	On 19/03/2018	Foreign Exchange Future				8.99300	0.10995	8.93200			0.0000	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Future				8.82750	0.10995	8.67200			0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Future				8.66530	0.10995	8.60640			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Call			0.10995	0.00000	10,151.011	68.05	0.5649	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.93	Put			0.10995	0.00000	9,521.011	68.05	0.4351	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Call			0.10995	0.00000	10,105.569	68.05	0.5633	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.94	Put			0.10995	0.00000	9,575.569	68.05	0.4367	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Call			0.10995	0.00000	10,196.613	68.05	0.5665	0.00	0	0
R / ¥EN	On 19/03/2018	Foreign Exchange Option	8.92	Put			0.10995	0.00000	9,466.613	68.05	0.4335	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Call			0.10995	0.00000	9,392.977	38.33	0.5778	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.67	Put			0.10995	0.00000	7,817.977	38.33	0.4222	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Call			0.10995	0.00000	9,343.873	38.32	0.5760	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.68	Put			0.10995	0.00000	7,868.873	38.32	0.4240	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Call			0.10995	0.00000	9,442.776	38.34	0.5796	0.00	0	0
R / ¥EN	On 18/06/2018	Foreign Exchange Option	8.66	Put			0.10995	0.00000	7,767.776	38.34	0.4204	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Call			0.10995	0.00000	553.000		1.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.61	Put			0.10995	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Call			0.10995	0.00000	453.000		1.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.62	Put			0.10995	0.00000	0.000		0.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Call			0.10995	0.00000	653.000		1.0000	0.00	0	0
R / ¥EN	On 17/09/2018	Foreign Exchange Option	8.60	Put			0.10995	0.00000	0.000		0.0000	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
RAIN	On 19/03/2018	Foreign Exchange Future				22,491.99000		22,577.72000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
SGD / R	On	19/03/2018	Foreign Exchange Future			9.32570		9.36390			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.46540		9.50390			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.60450		9.64280			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.39740		10.43300			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			49.19310	41.113	14.94	0.1454	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			645.29310	675.413	14.94	0.8546	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			47.95080	40.003	14.96	0.1421	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			654.05080	684.303	14.96	0.8579	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			50.46510	42.252	14.91	0.1489	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			636.56510	666.552	14.91	0.8511	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			147.14090	136.579	14.78	0.2626	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			743.24090	771.179	14.78	0.7374	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			145.19980	134.766	14.80	0.2596	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			751.29980	779.366	14.80	0.7404	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			149.10890	138.420	14.75	0.2656	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			735.20890	763.020	14.75	0.7344	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			357.20000	395.500		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			367.20000	405.500		1.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			0.00000	0.000		0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			347.20000	385.500		1.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			882.35890	863.315	13.28	0.6303	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			439.35890	455.915	13.28	0.3697	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			877.21340	858.265	13.30	0.6279	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			444.21340	460.865	13.30	0.3721	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			872.10040	853.242	13.31	0.6254	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			449.10040	465.842	13.31	0.3746	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.20450		3.18720			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.15910		3.14160			0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Future			3.11310		3.09320			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.06420		3.07950			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	433
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			3.30980	3.595	13.78	0.0492	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			336.10980	319.095	13.78	0.9508	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			3.09710	3.358	13.92	0.0460	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			345.89710	328.858	13.92	0.9540	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			3.54080	3.853	13.64	0.0527	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			326.34080	309.353	13.64	0.9473	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			7.99520	8.433	14.76	0.0665	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			526.39520	509.333	14.76	0.9335	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			7.57230	7.971	14.79	0.0633	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			535.97230	518.871	14.79	0.9367	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			8.44130	8.920	14.74	0.0699	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			516.84130	499.820	14.74	0.9301	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			266.80000	246.900		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			276.80000	256.900		1.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			0.00000	0.000		0.0000	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			256.80000	236.900		1.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			78.93190	74.504	15.35	0.2459	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			529.43190	540.304	15.35	0.7541	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			77.32560	72.969	15.39	0.2416	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			537.82560	548.769	15.39	0.7584	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			80.57330	76.075	15.32	0.2503	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			521.07330	531.875	15.32	0.7497	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	433
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.23540		1.24050			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.21520		1.22030			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.19670		1.20170			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0
Total Futures												755,525,321.00	60,445	1,868,942
Total Options												0.00	0	4,277,715
Grand Total:												755,525,321.00	60,445	6,146,657